

FIG.4

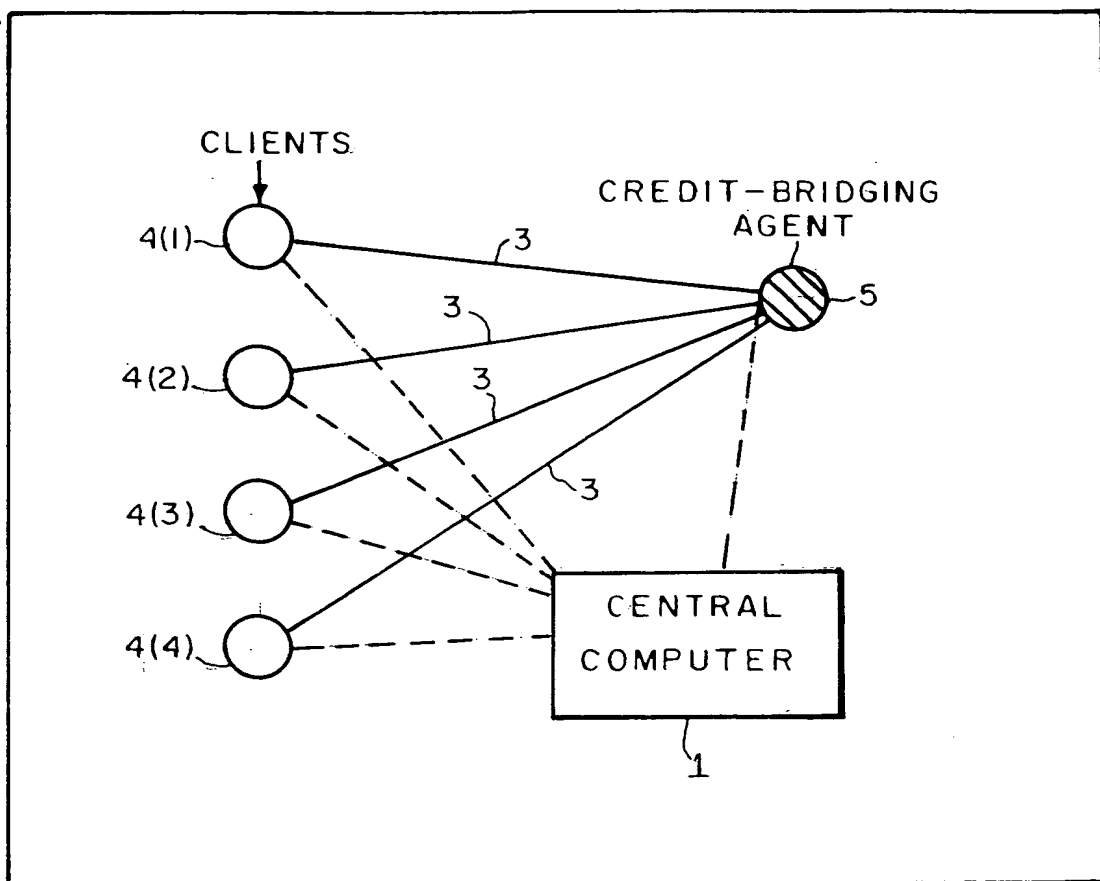


FIG.5

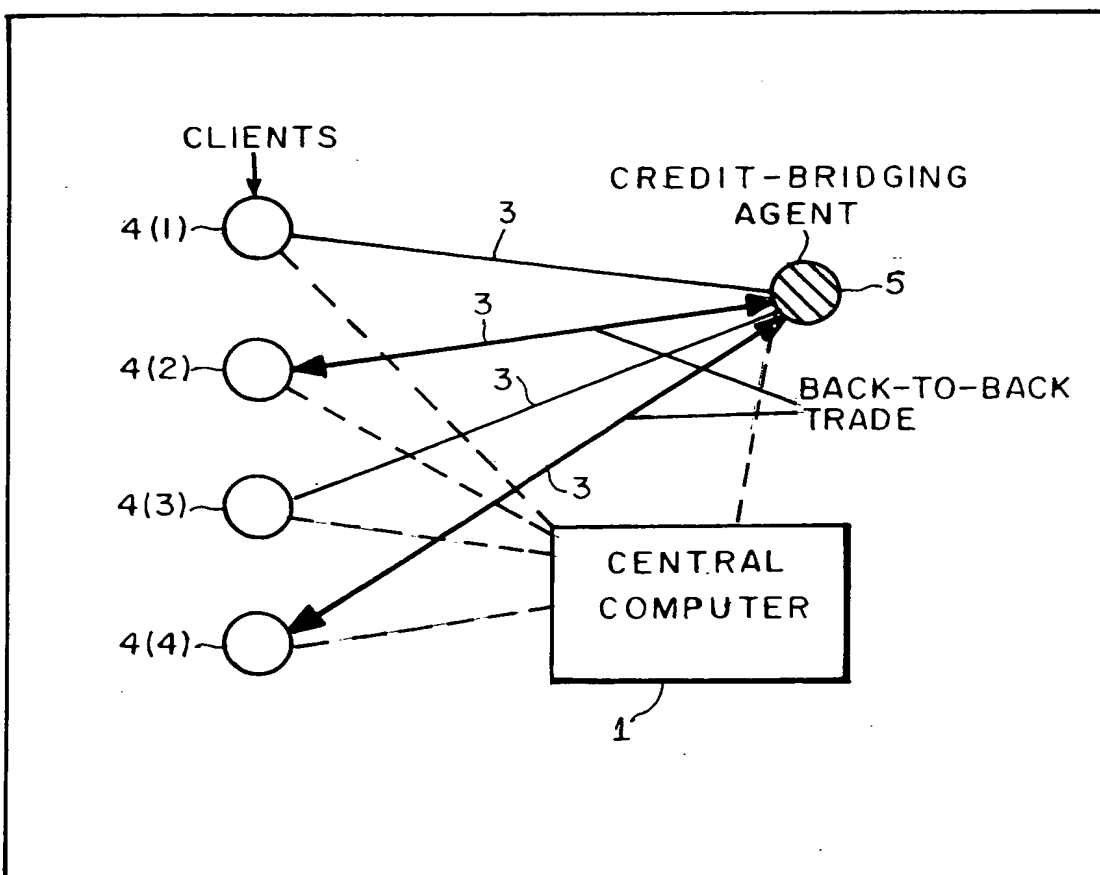


FIG. 6

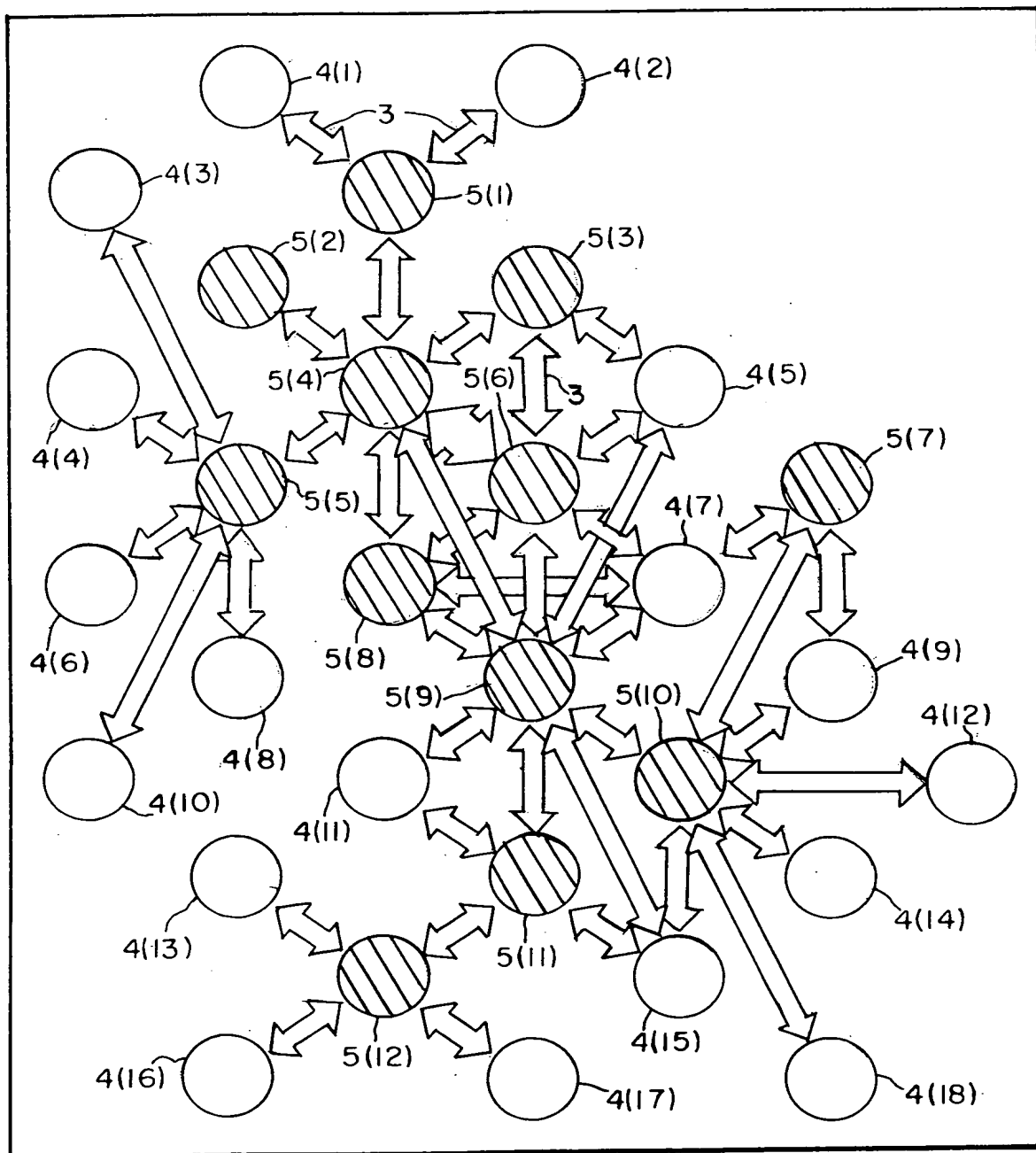


FIG.7

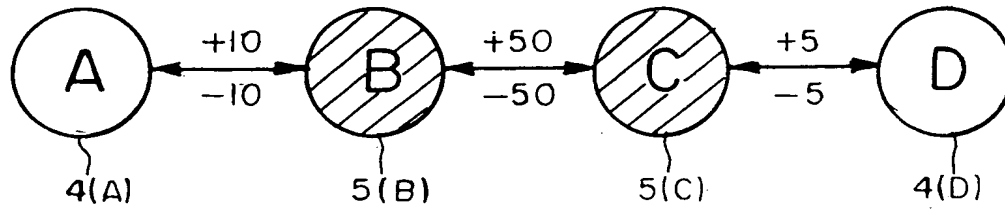


FIG.8

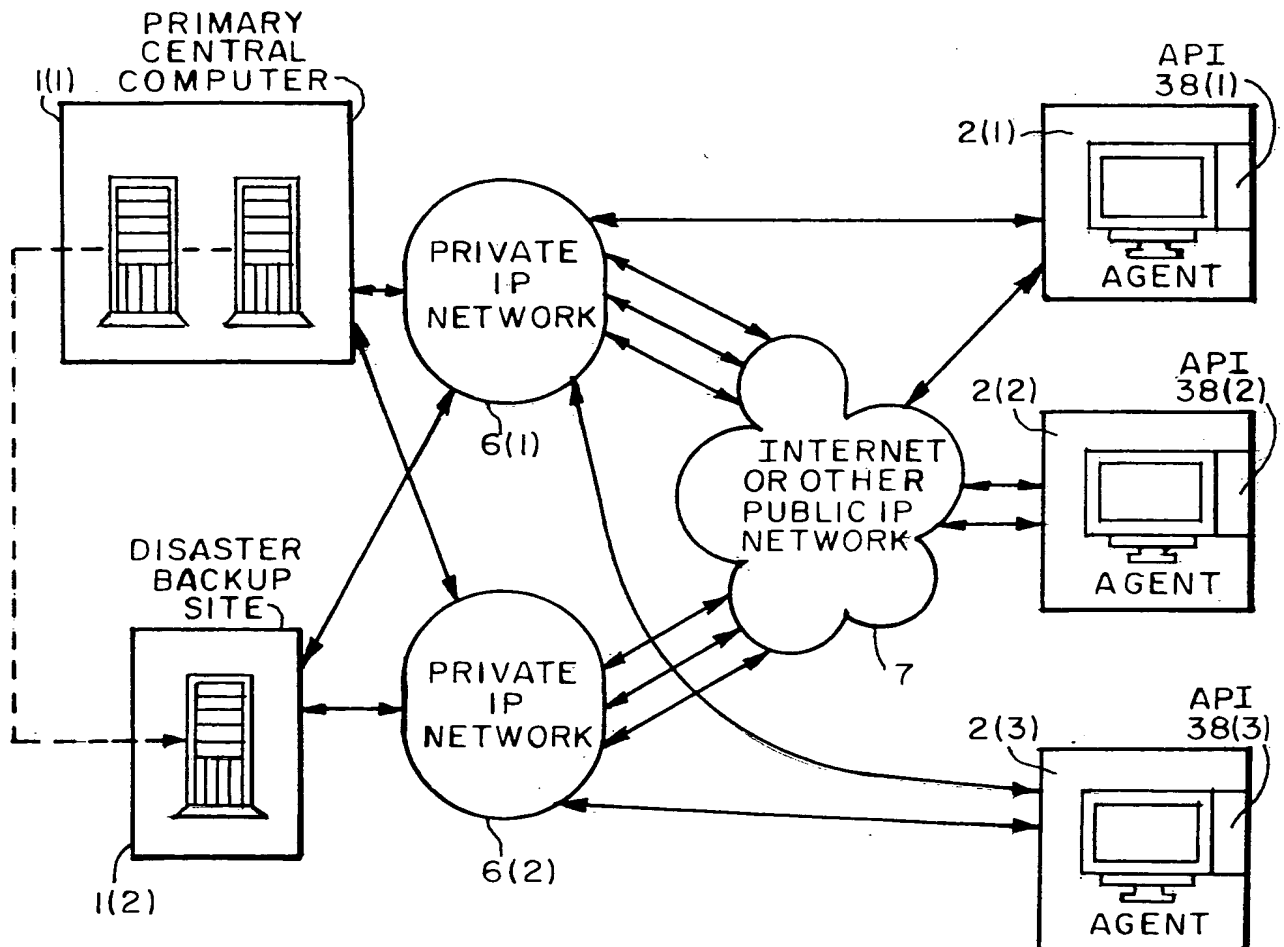


FIG.9

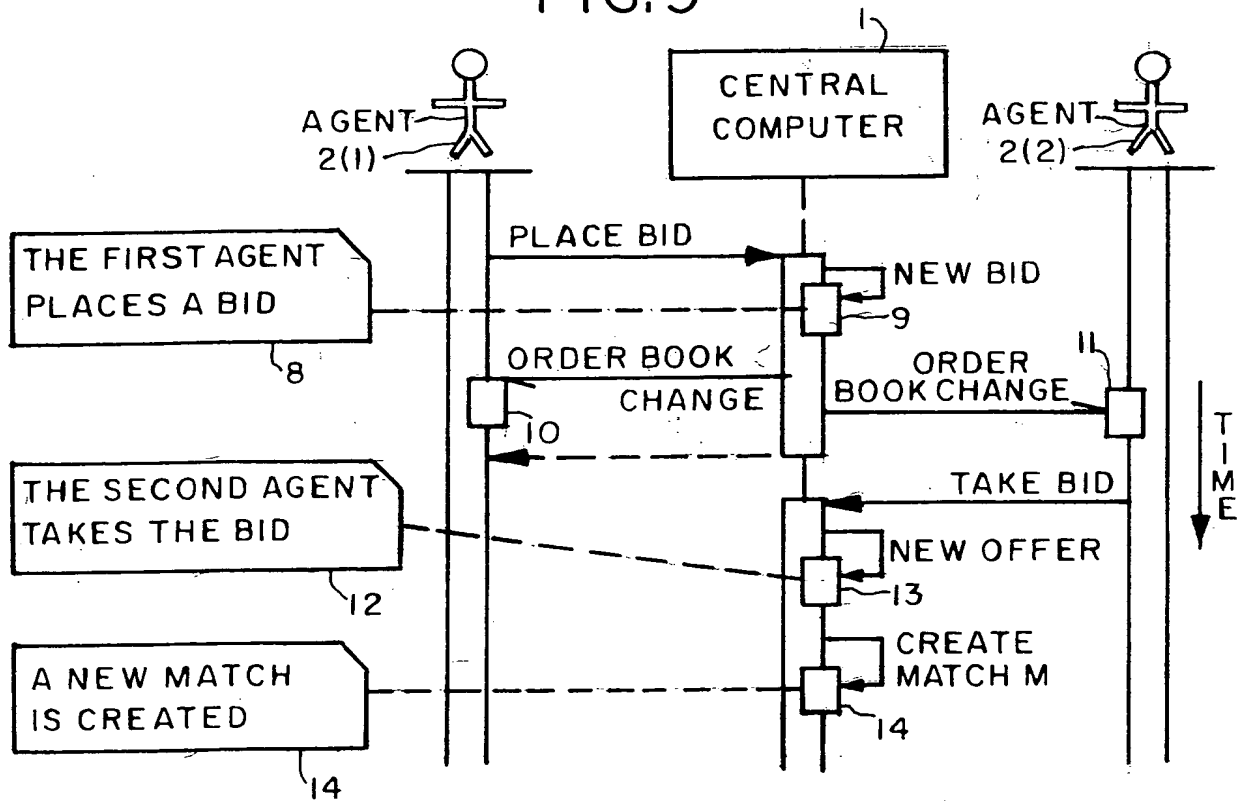
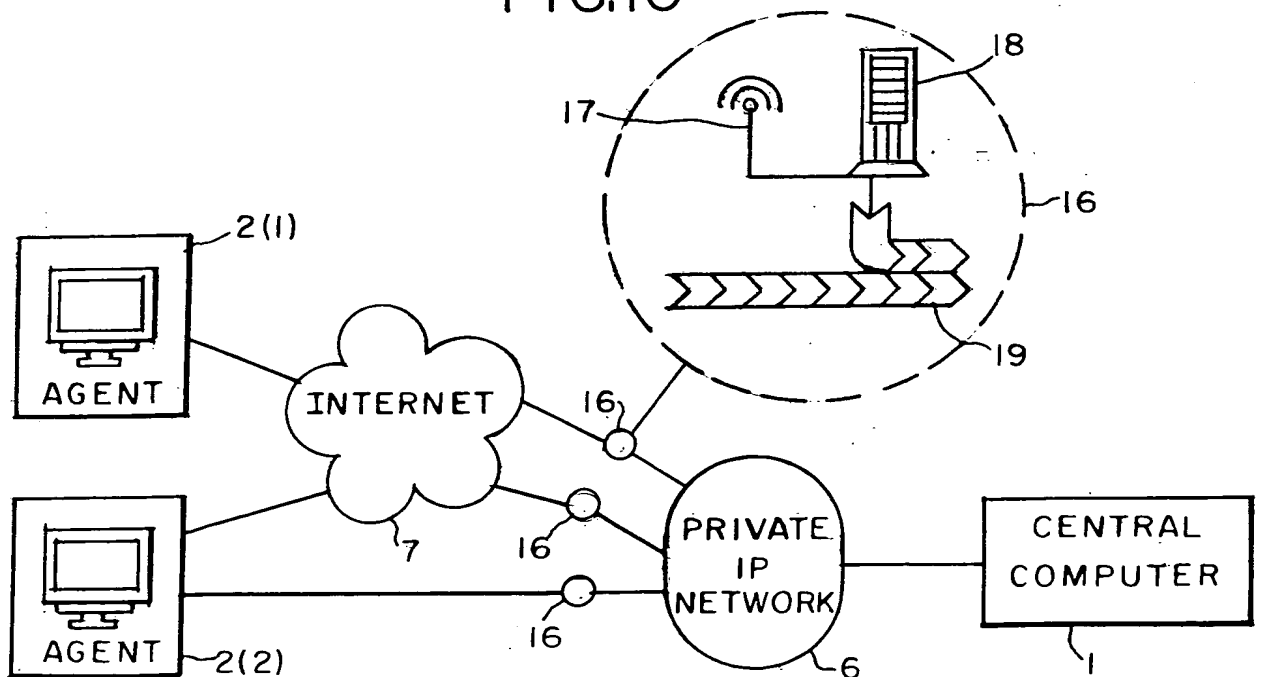
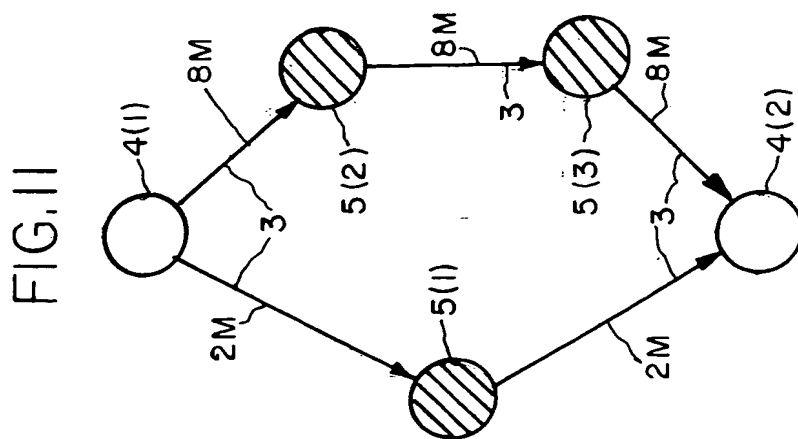
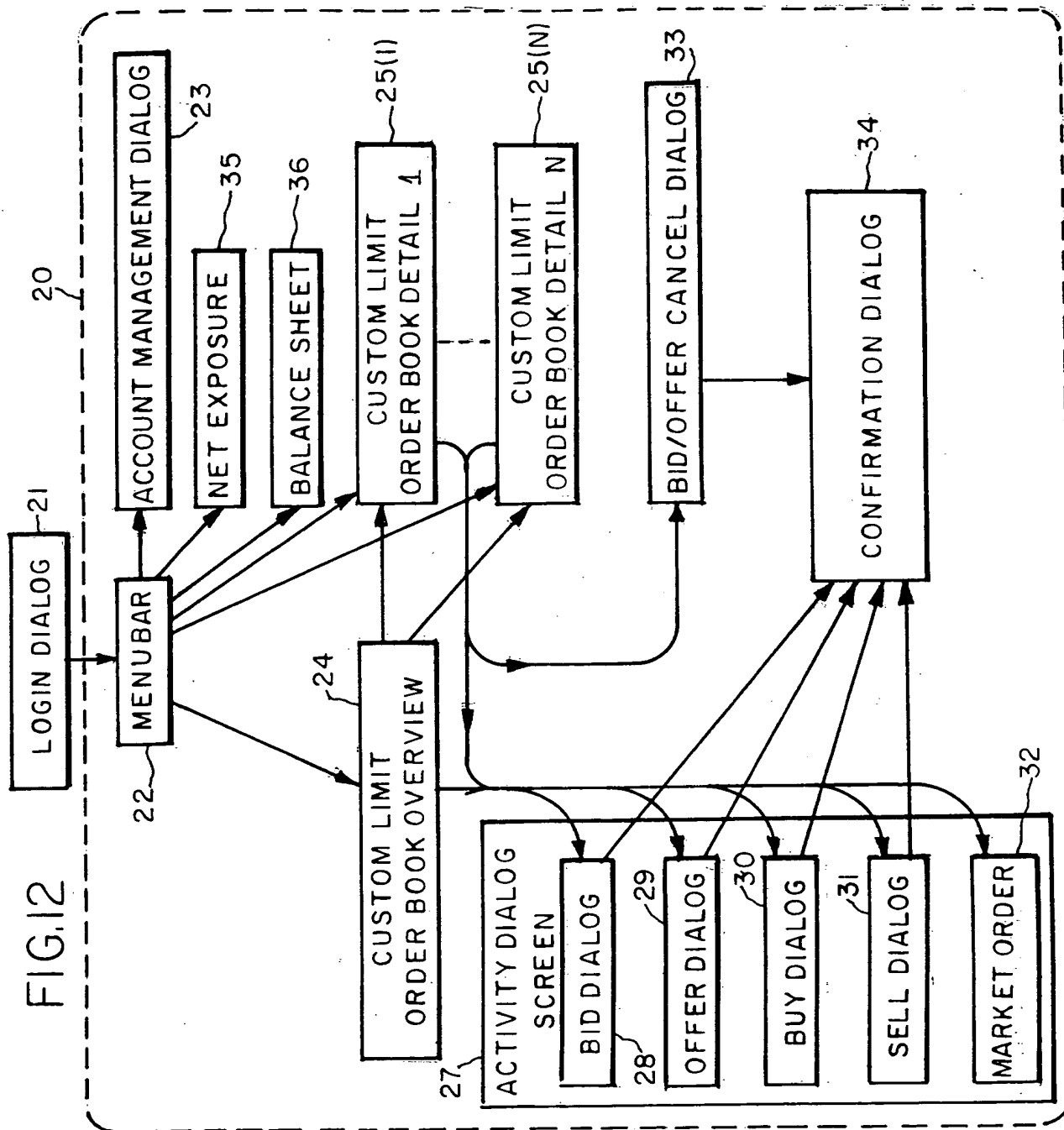


FIG.10





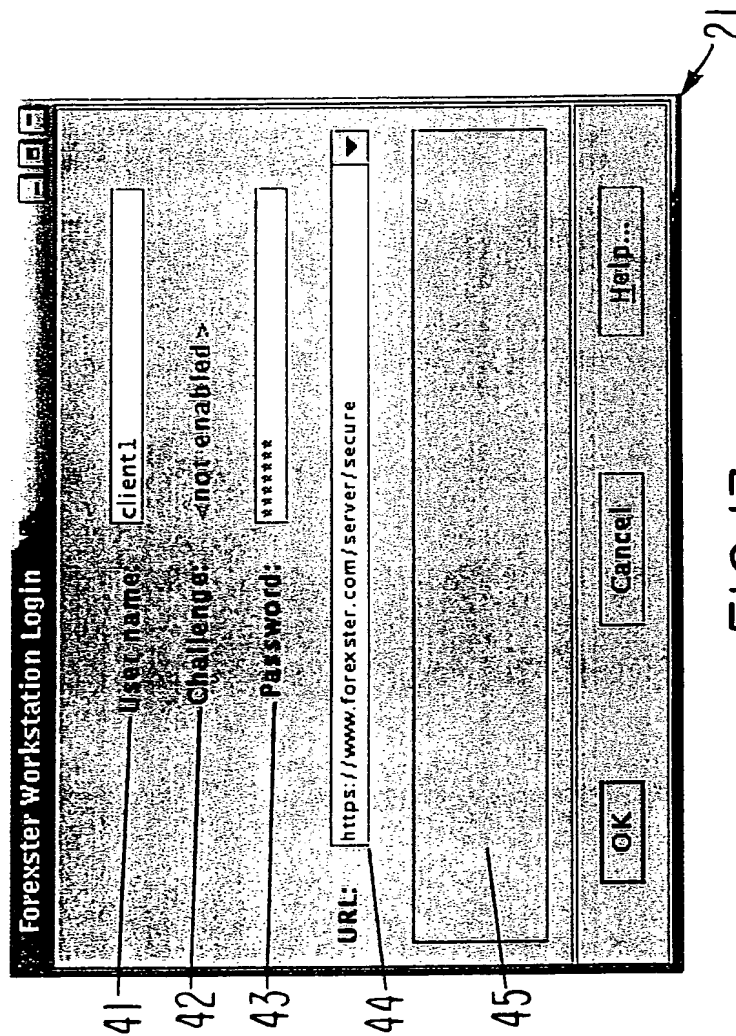


FIG. 13

FIG. 14

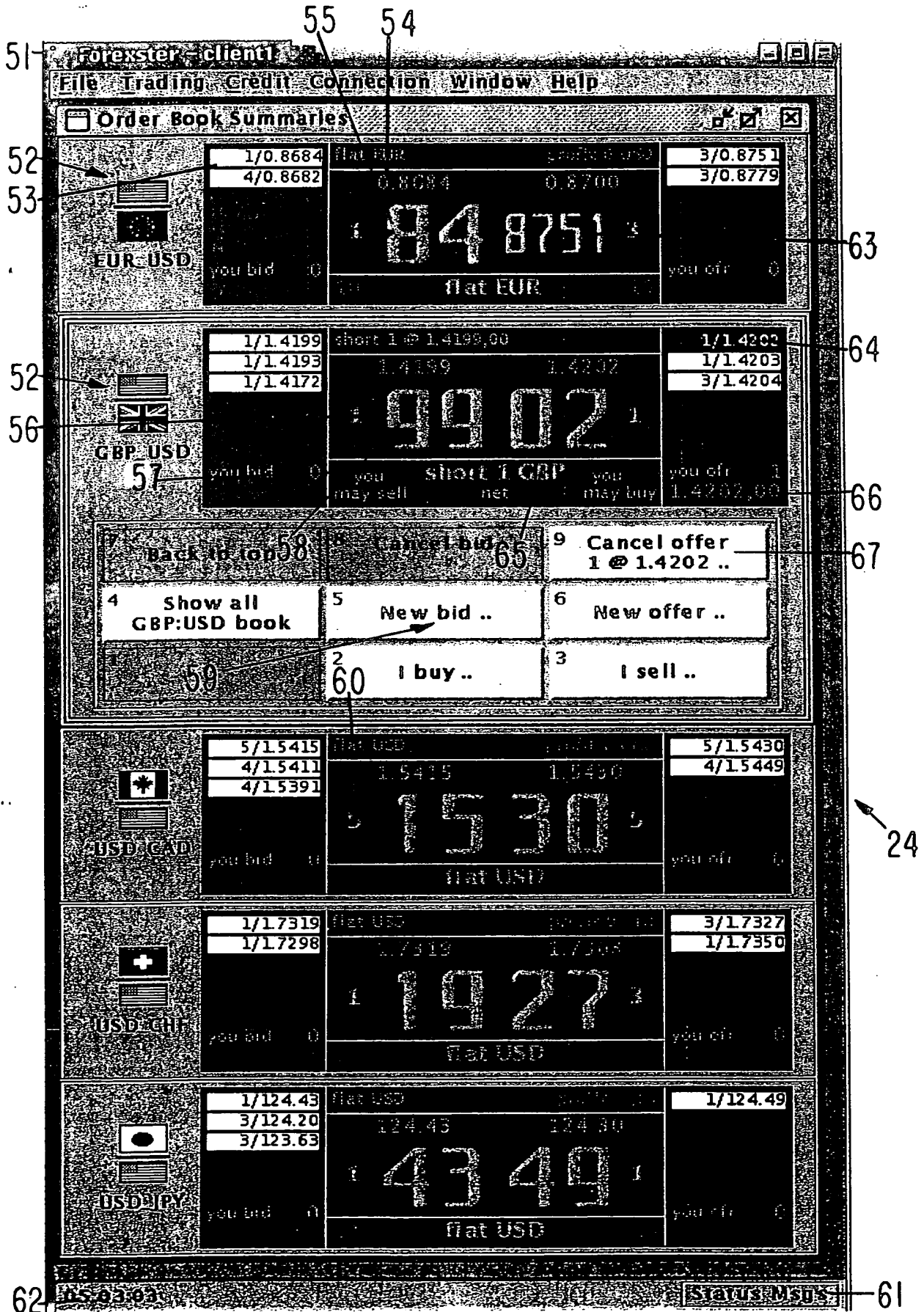


FIG. 15

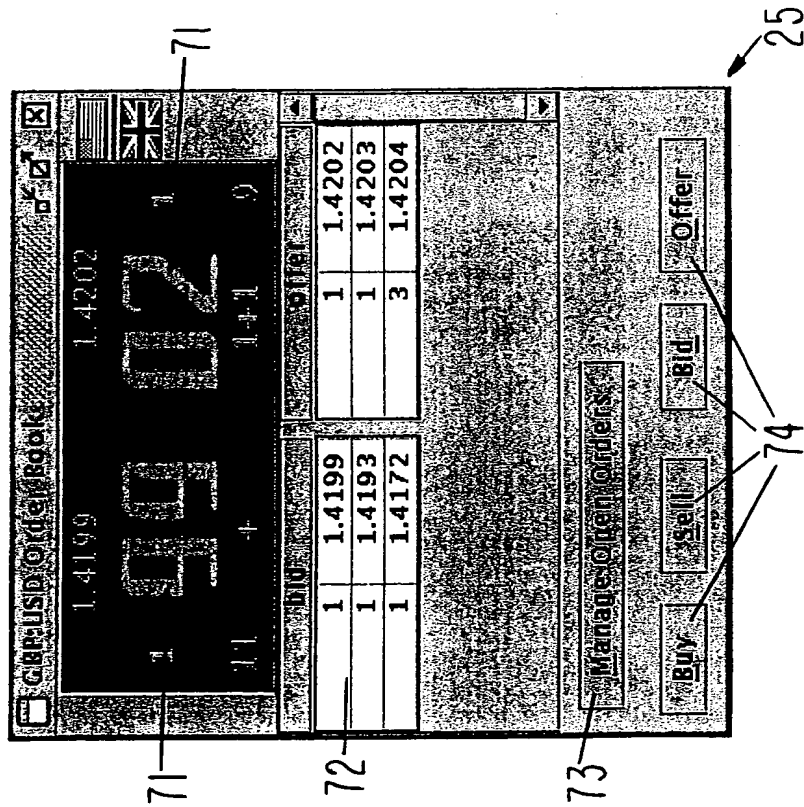


FIG.16

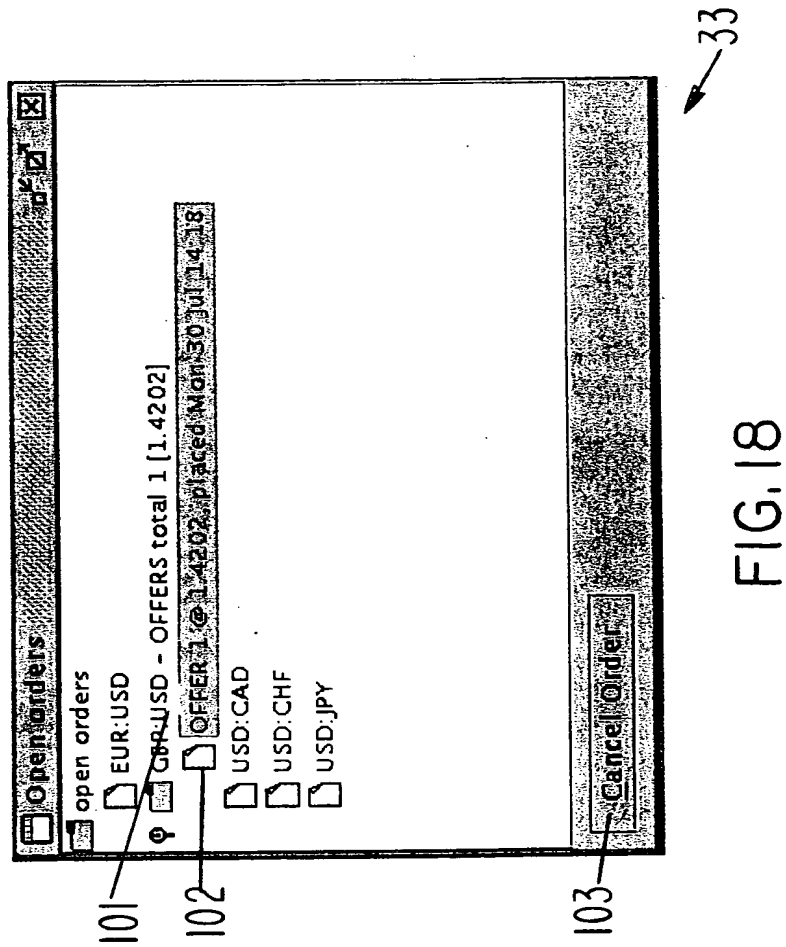
81

Credit Exposure										82		83		84		85	
instrum	Y	account	dir	from	counterparty	min	current	max									
EUR_USD		ACT804	from	from	Bank 1	-10	0	10									
GBP_USD		ACT804	from	from	Bank 1	-10	-1	10									
USD_CAD		ACT804	from	from	Bank 1	-10	0	10									
USD_CHF		ACT804	from	from	Bank 1	-10	0	10									
USD_JPY		ACT804	from	from	Bank 1	-10	0	10									

Balance Sheet Detail									
balance sheet for credit node 101 (Client 1)									
Thu 2 Aug: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]									
group first by account/counterparty									
ACT804@Bank 1: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]									
group first by currency									
USD: net 1,419,900 USD, receivable 1,419,900 USD, payable 0 USD									
GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]									
Tue 31 Jul: net -13,343 USD, receivable 11,418,279 USD, payable 11,431,621 USD									
group first by account/counterparty									
group first by currency									
USD: net 1,419,900 USD, receivable 6,419,900 USD, payable 5,000,000 USD									
GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]									
GBP in ACT804@Bank 1: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]									
Pay 1,000,000 GBP@2001-07-31 to ACT804@Bank 1, deal #384822, 17 Jul 16:42:06									
CAD: net -3,243 USD [-5,000 CAD@0.648508431], receivable 4,998,379 USD [7,707,500 CAD@0.648508431], paya									

Row #	Y	Deal #	Deal time	Rate	Amount	Counter amt	Settlement	Counter	Account
384825		384822	Fri 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul	Bank 1	ACT804
384833		384830	Fri 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384843		384840	Fri 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384853		384850	Fri 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384863		384860	Fri 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384873		384870	Fri 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804
384883		384880	Fri 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384893		384890	Fri 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384903		384900	Fri 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384913		384910	Fri 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384923		384920	Fri 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804
384935		384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug	Bank 1	ACT804

FIG.17



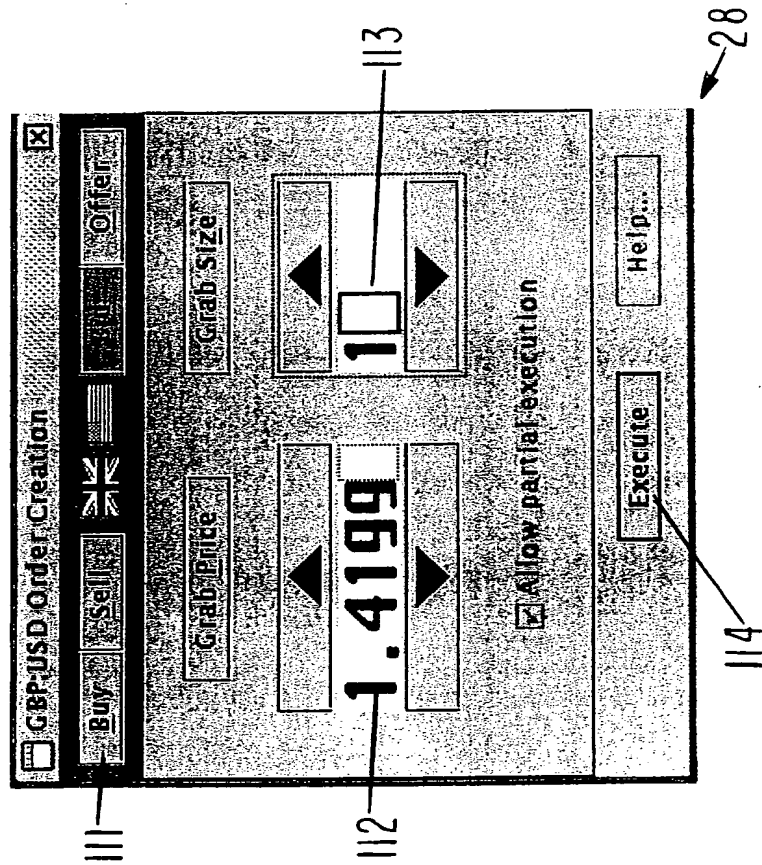


FIG. 19

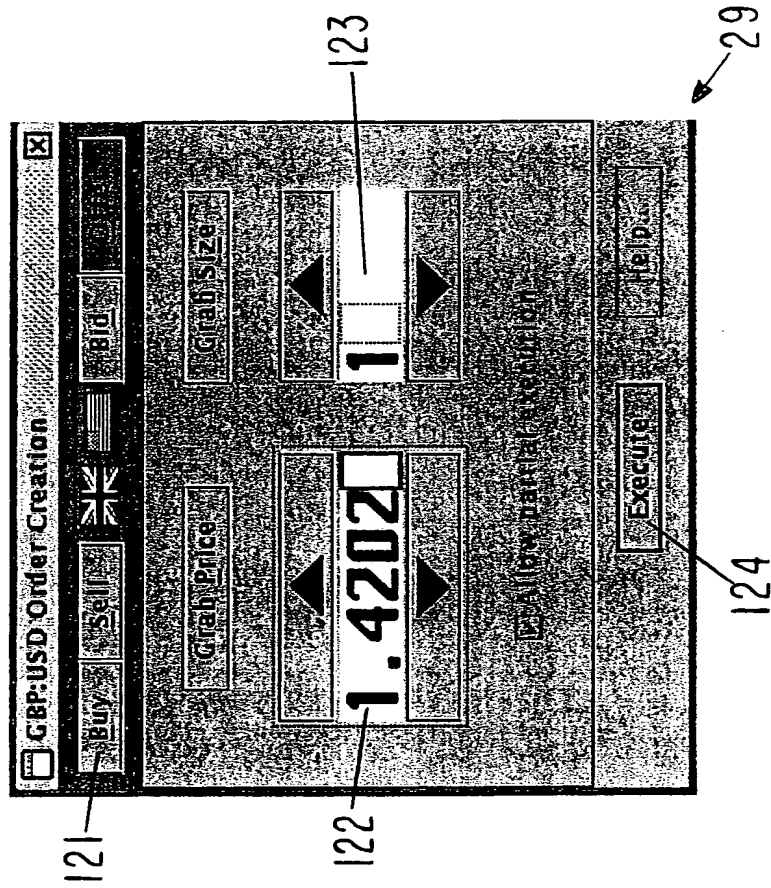


FIG. 20

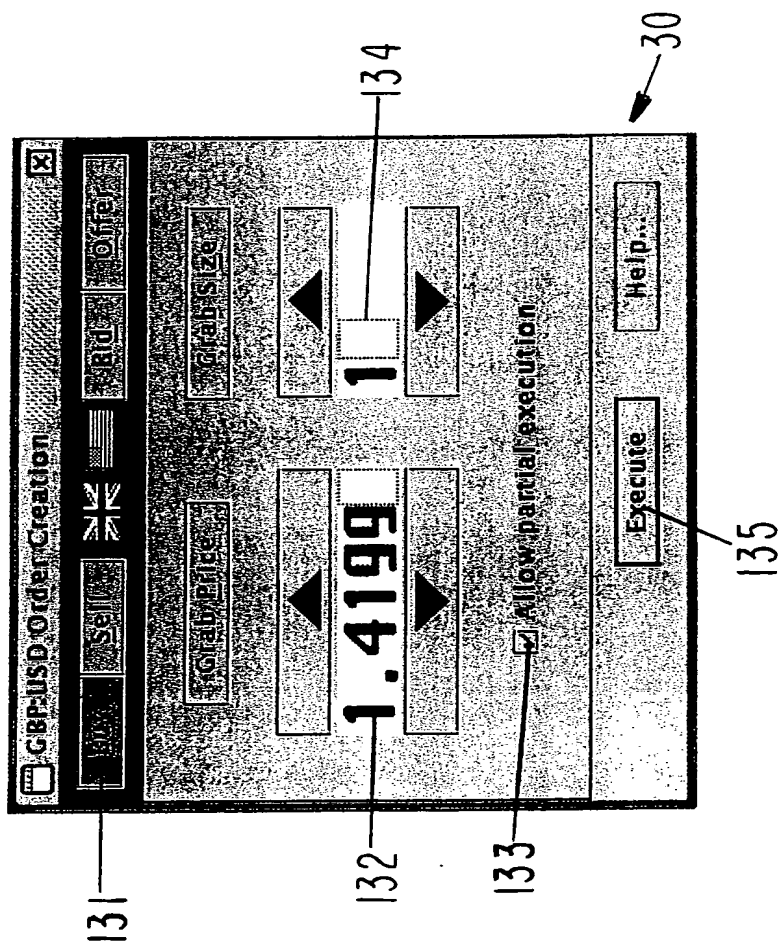


FIG. 21

Substitute Drawings

Sheet 16 of 31

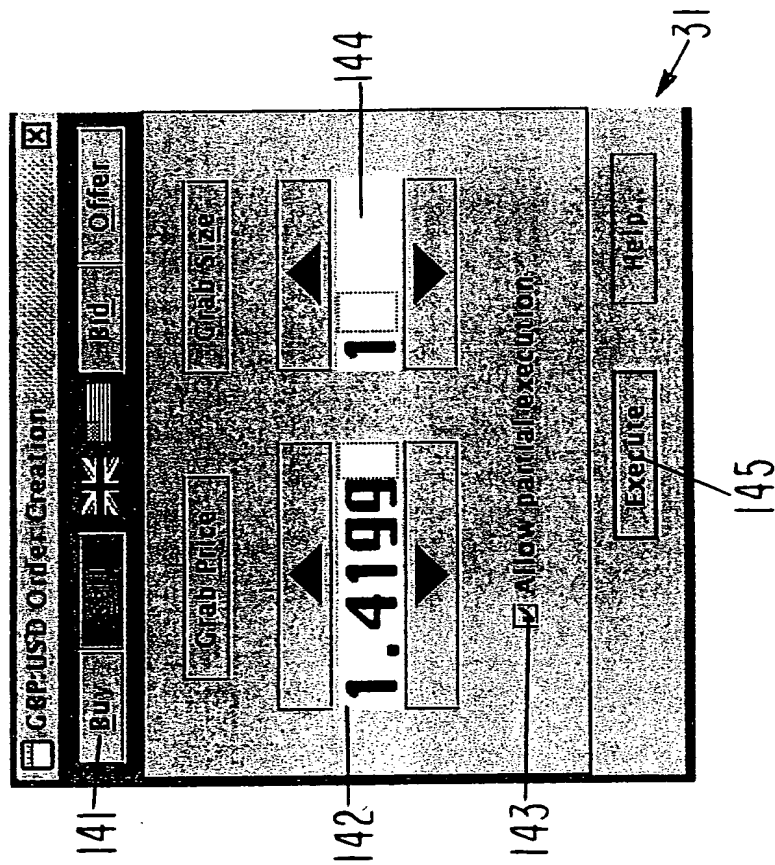


FIG. 22

FIG. 23

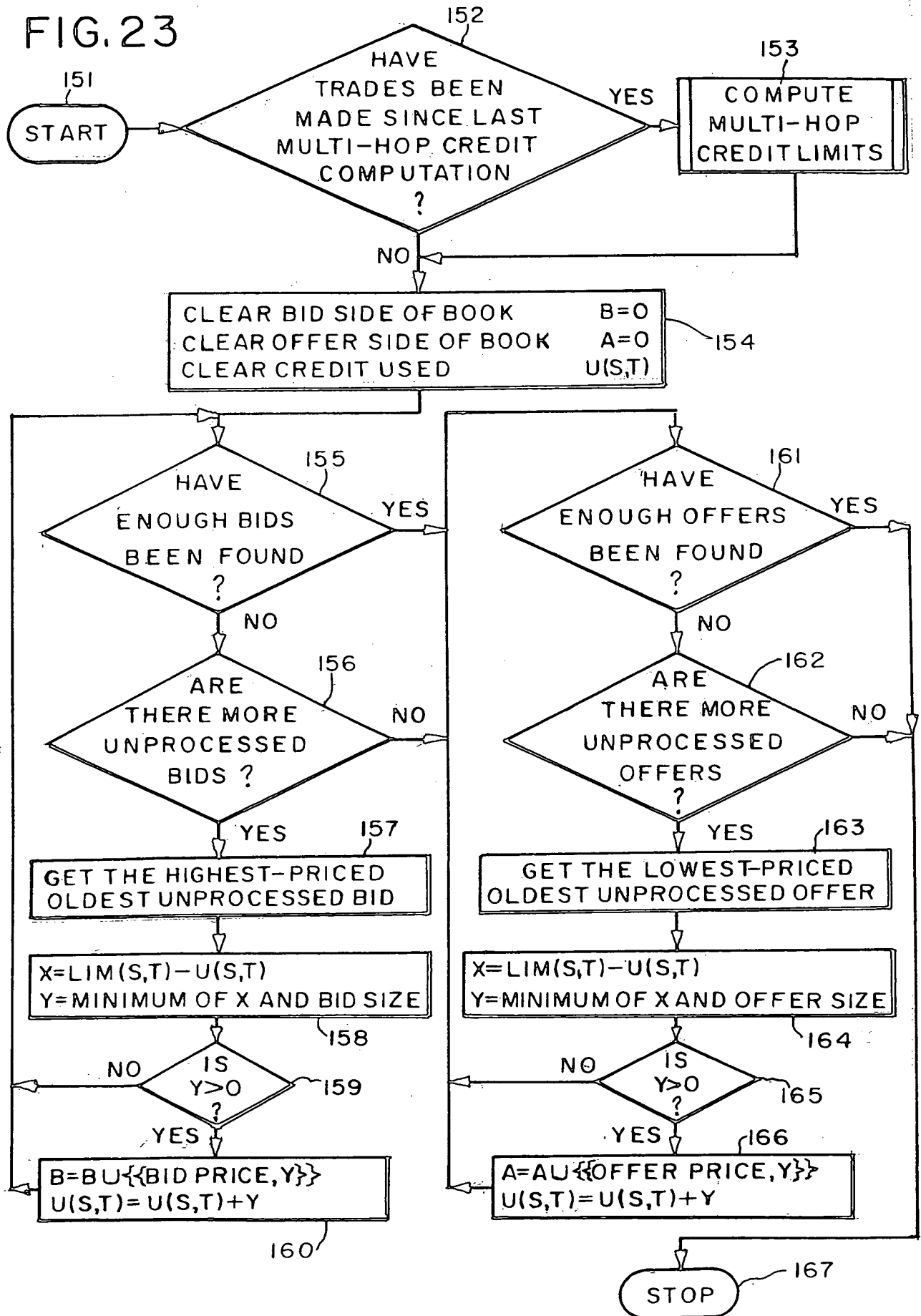


FIG.24

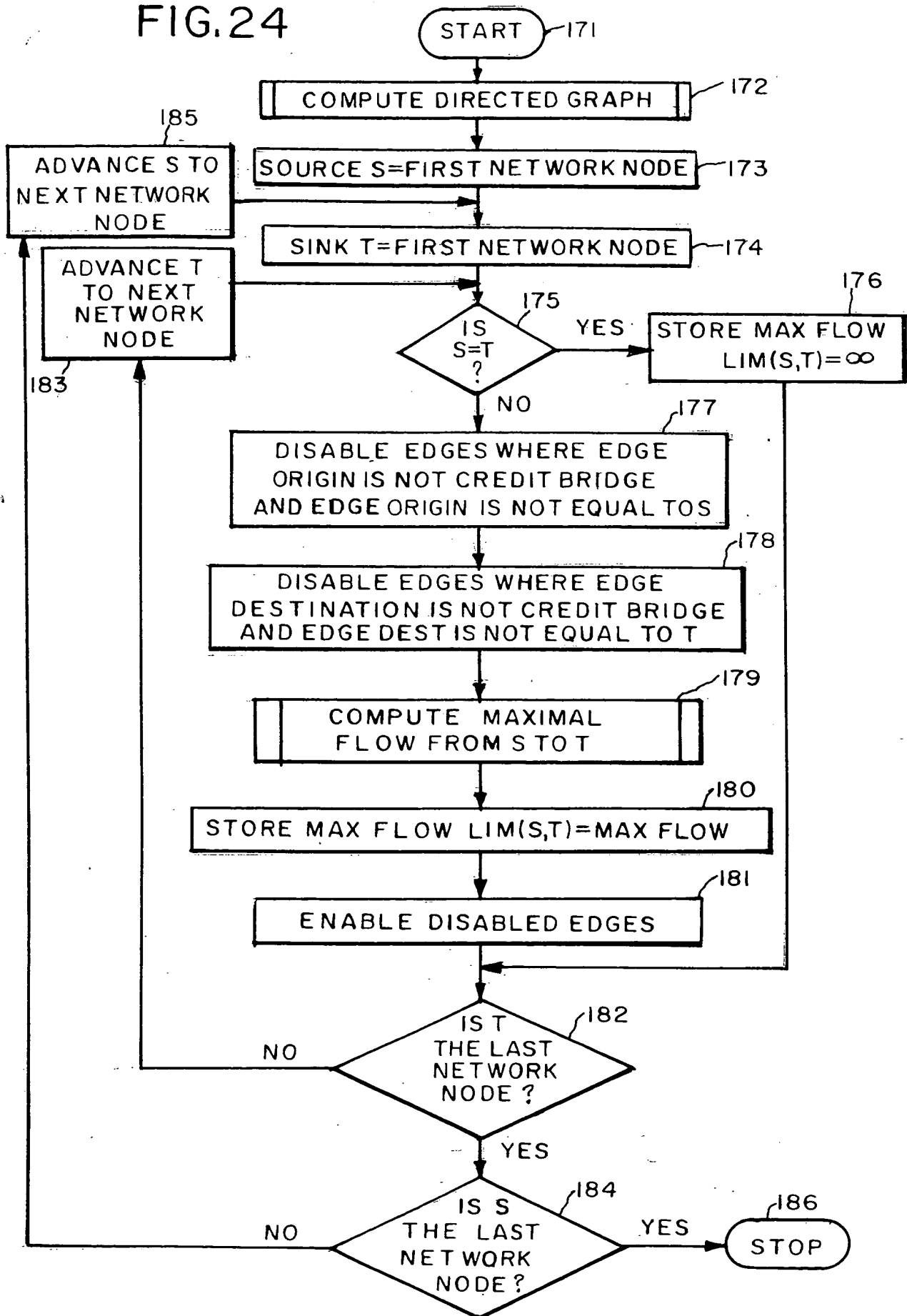
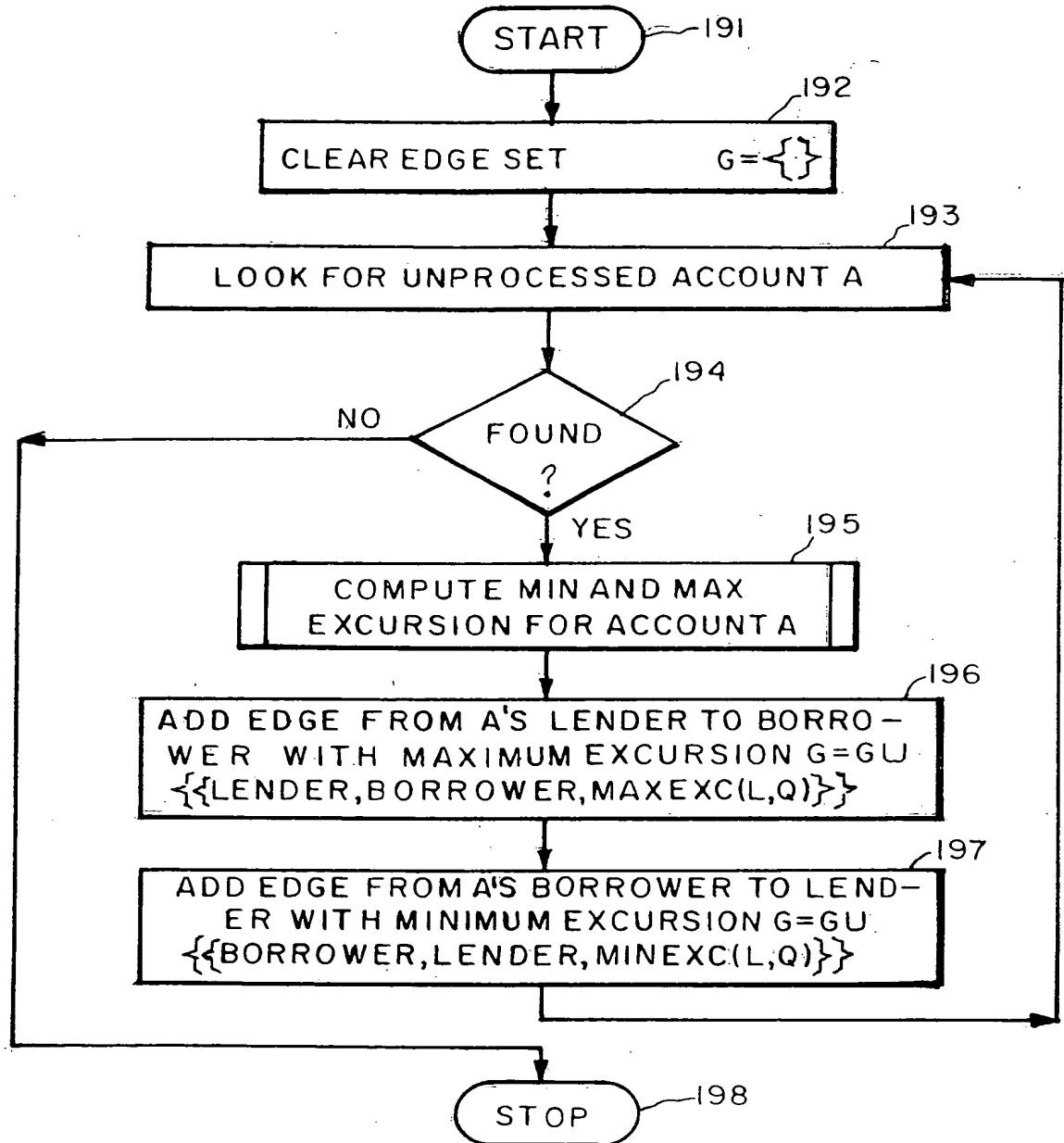


FIG.25



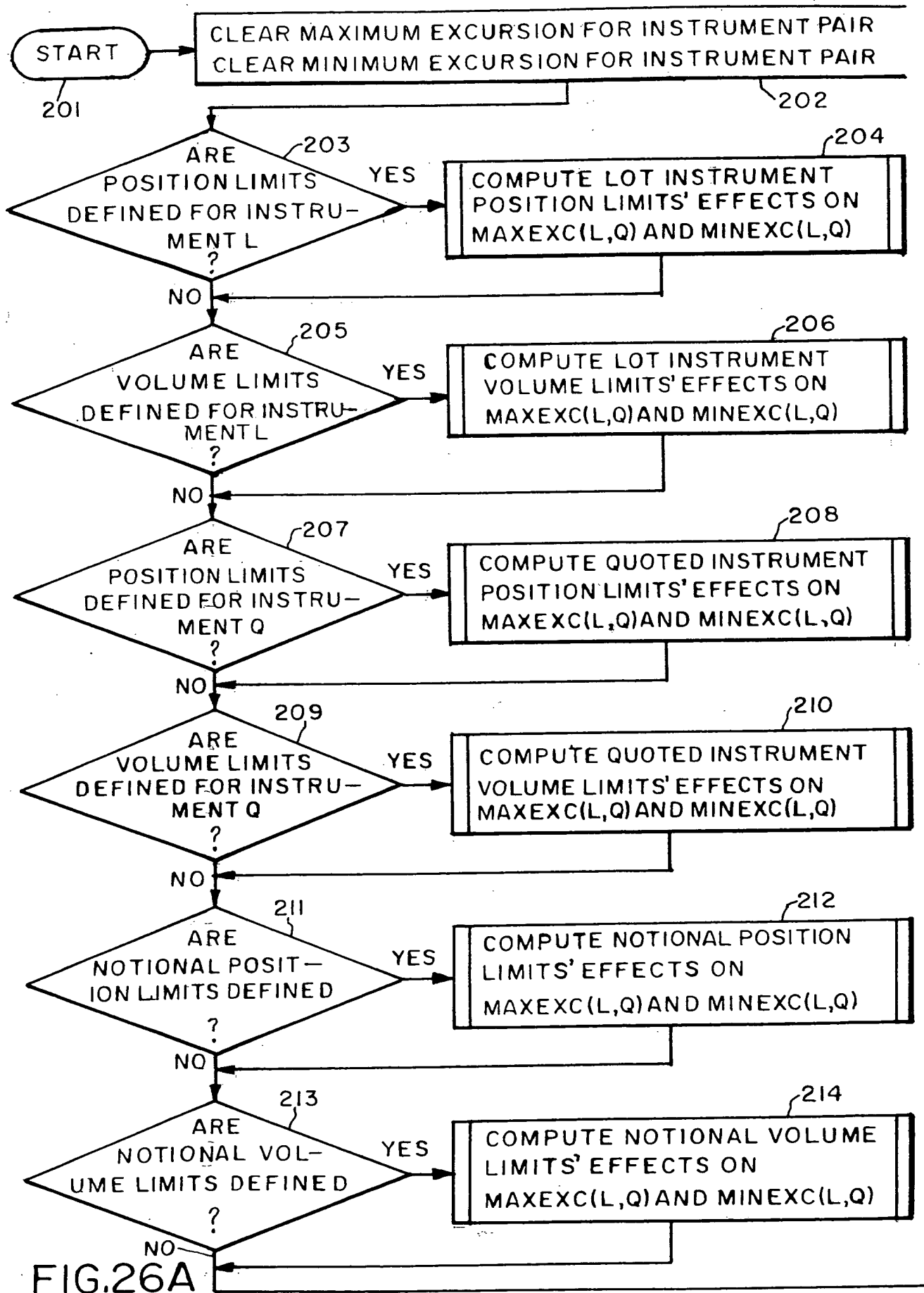


FIG. 26A

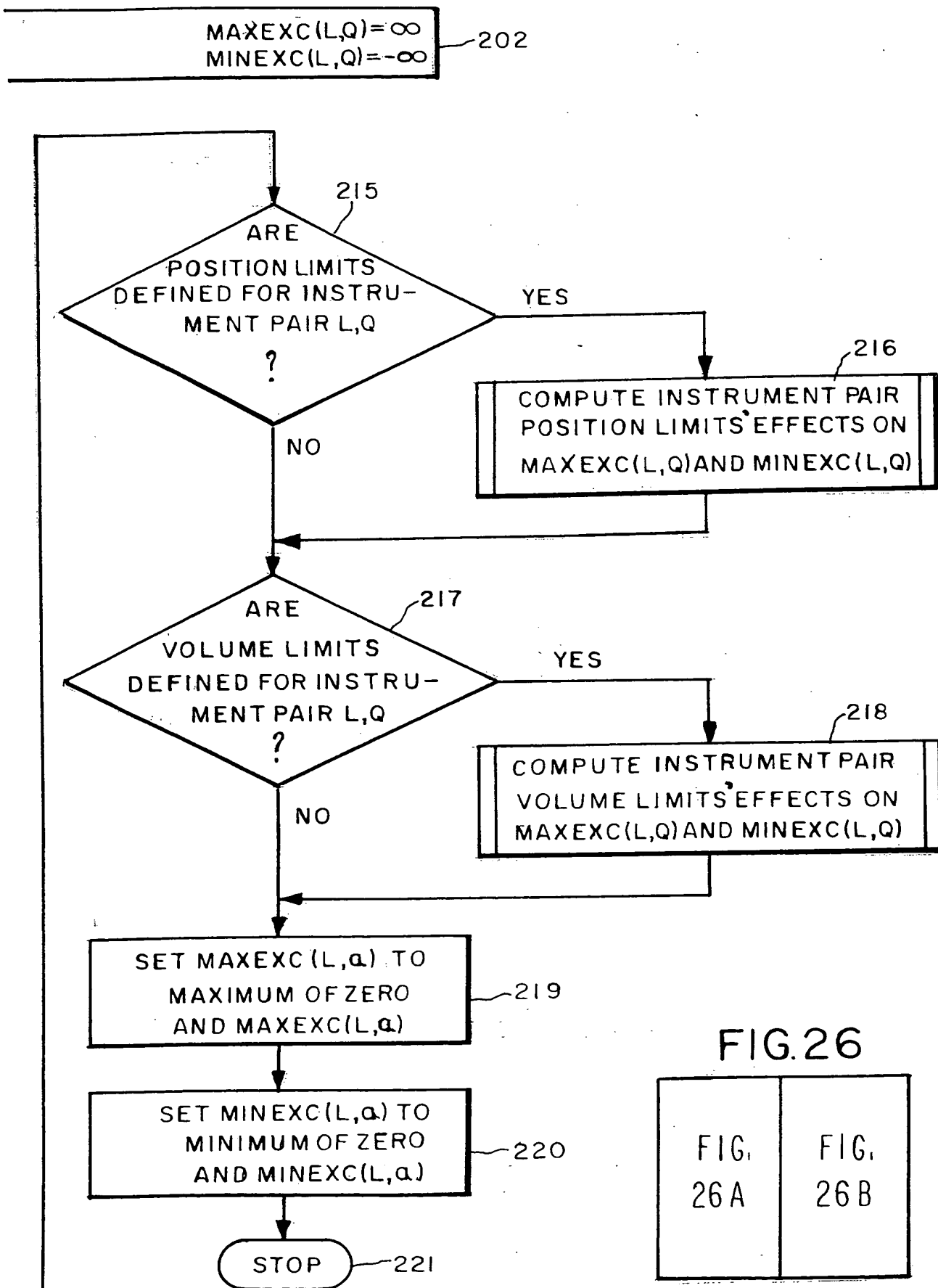


FIG.26B

FIG.26

FIG. 26A	FIG. 26B
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FIG.27

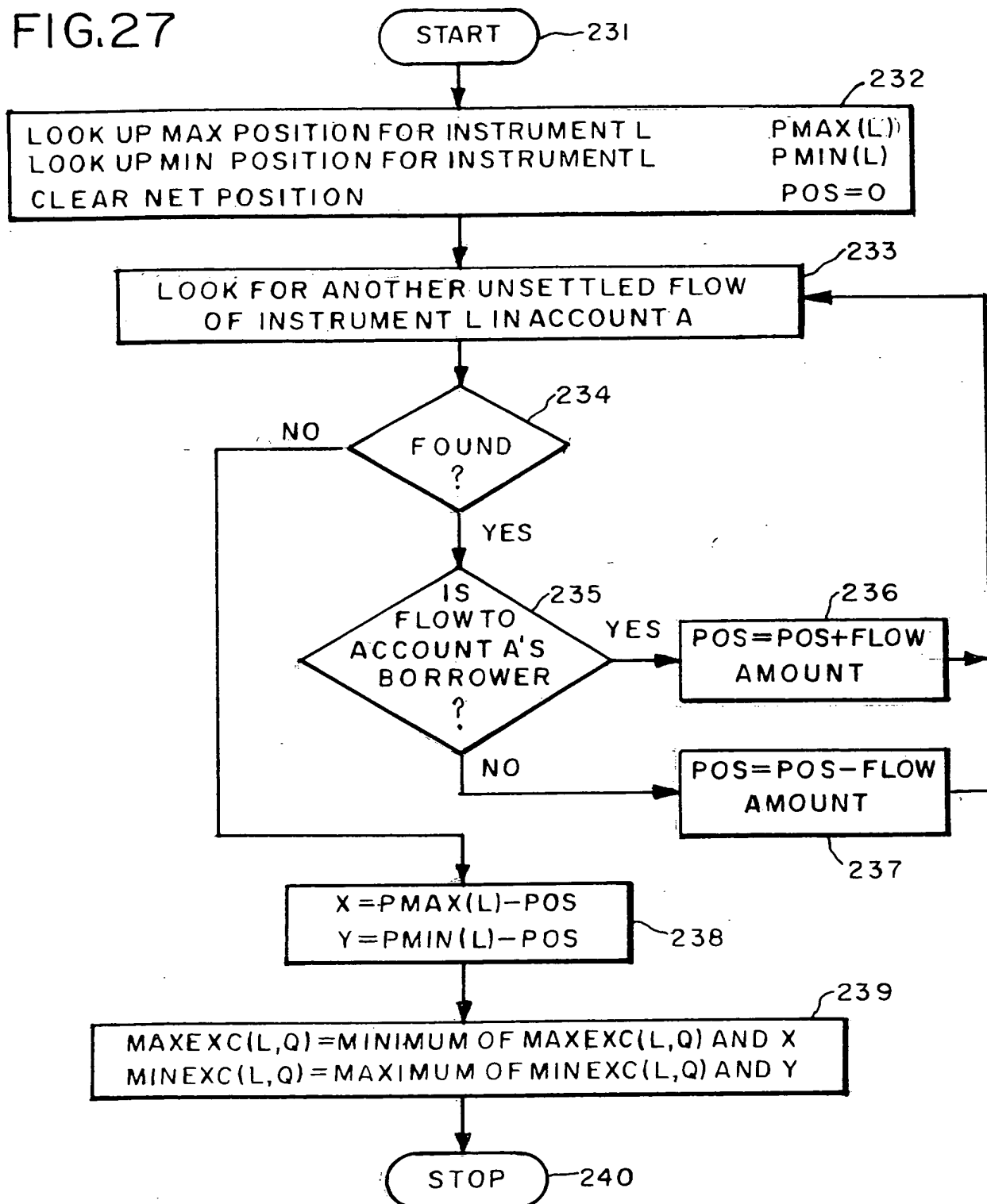


FIG. 28

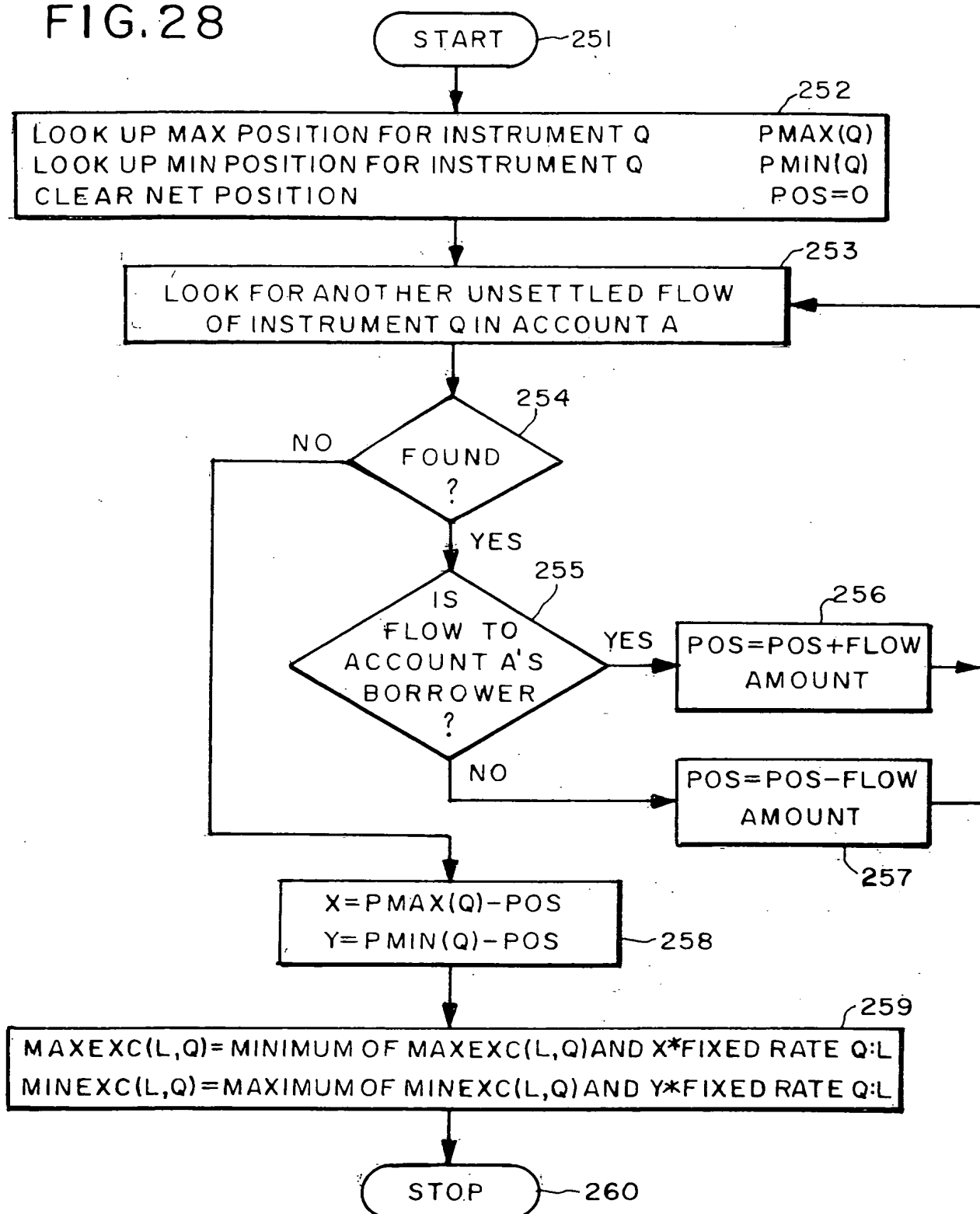


FIG.29

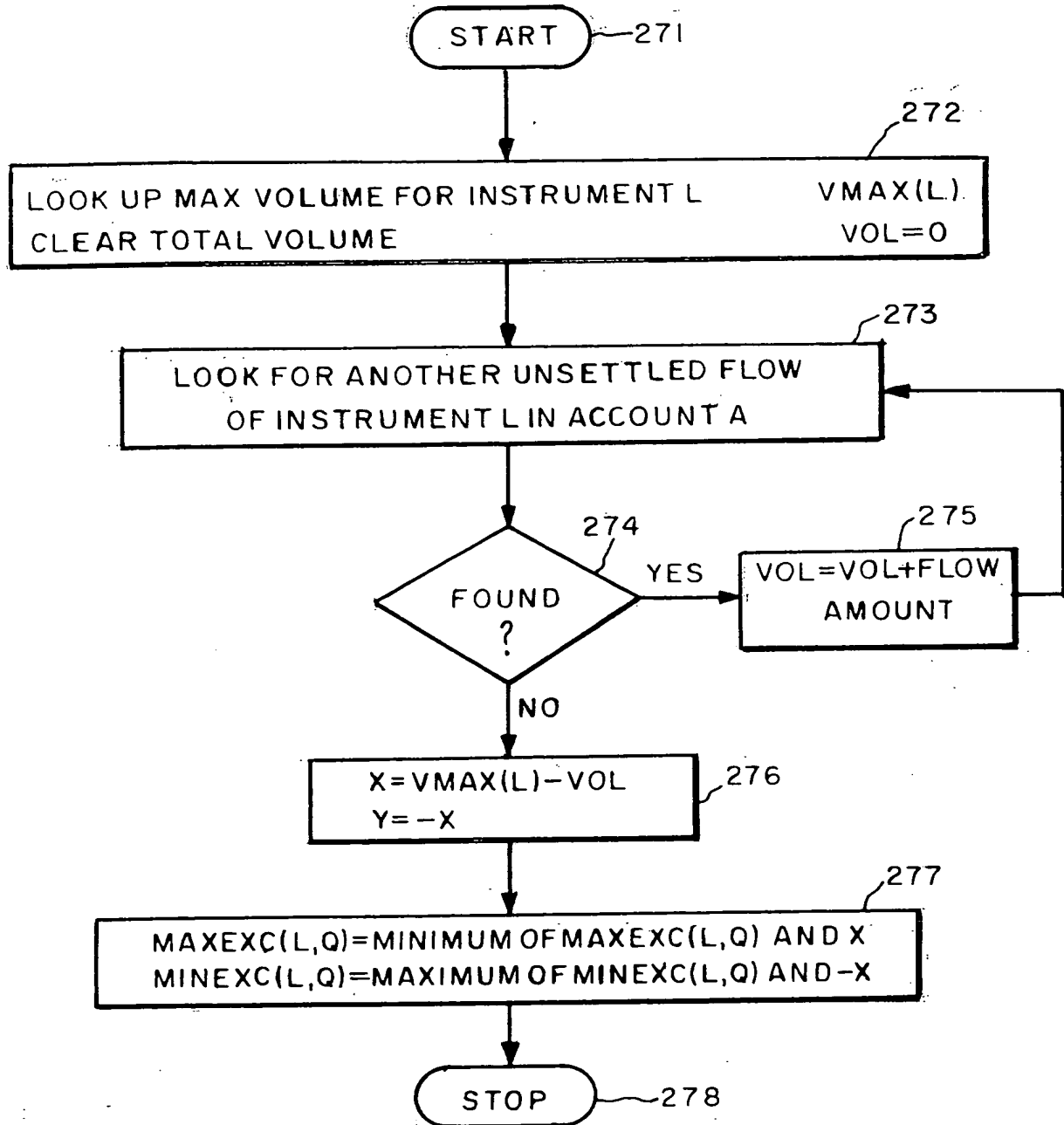


FIG. 30

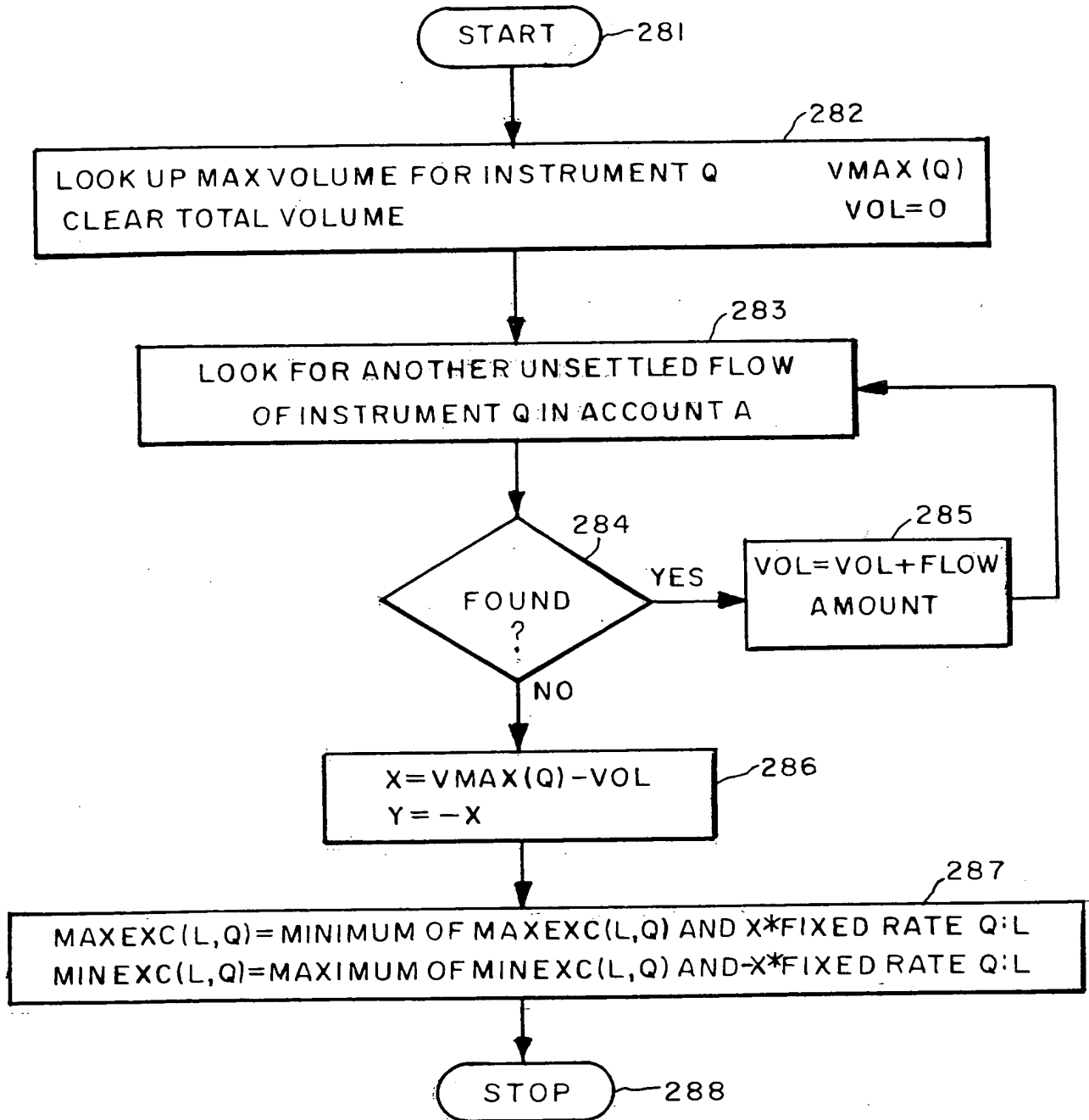


FIG. 31

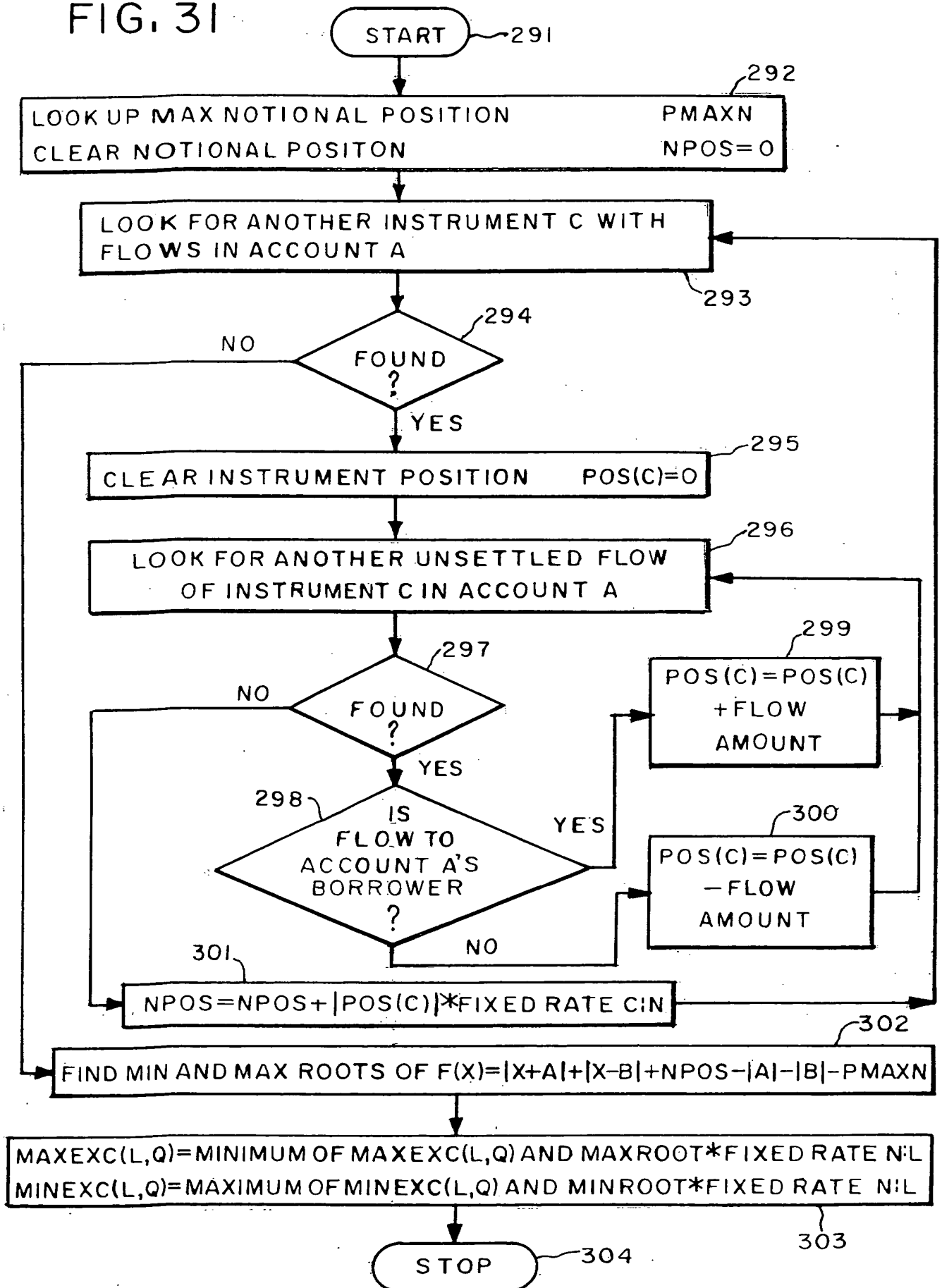


FIG. 32

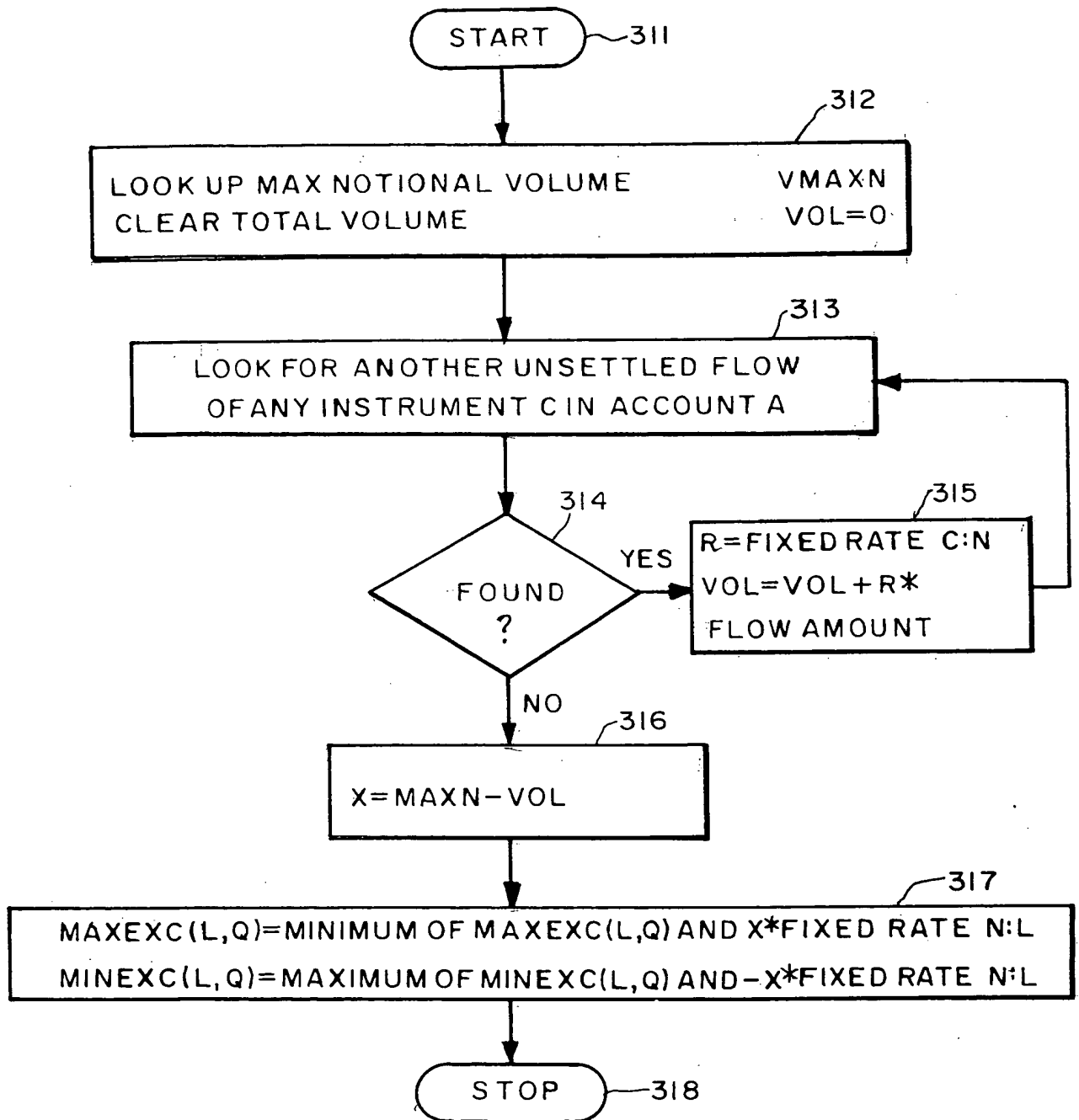


FIG. 33

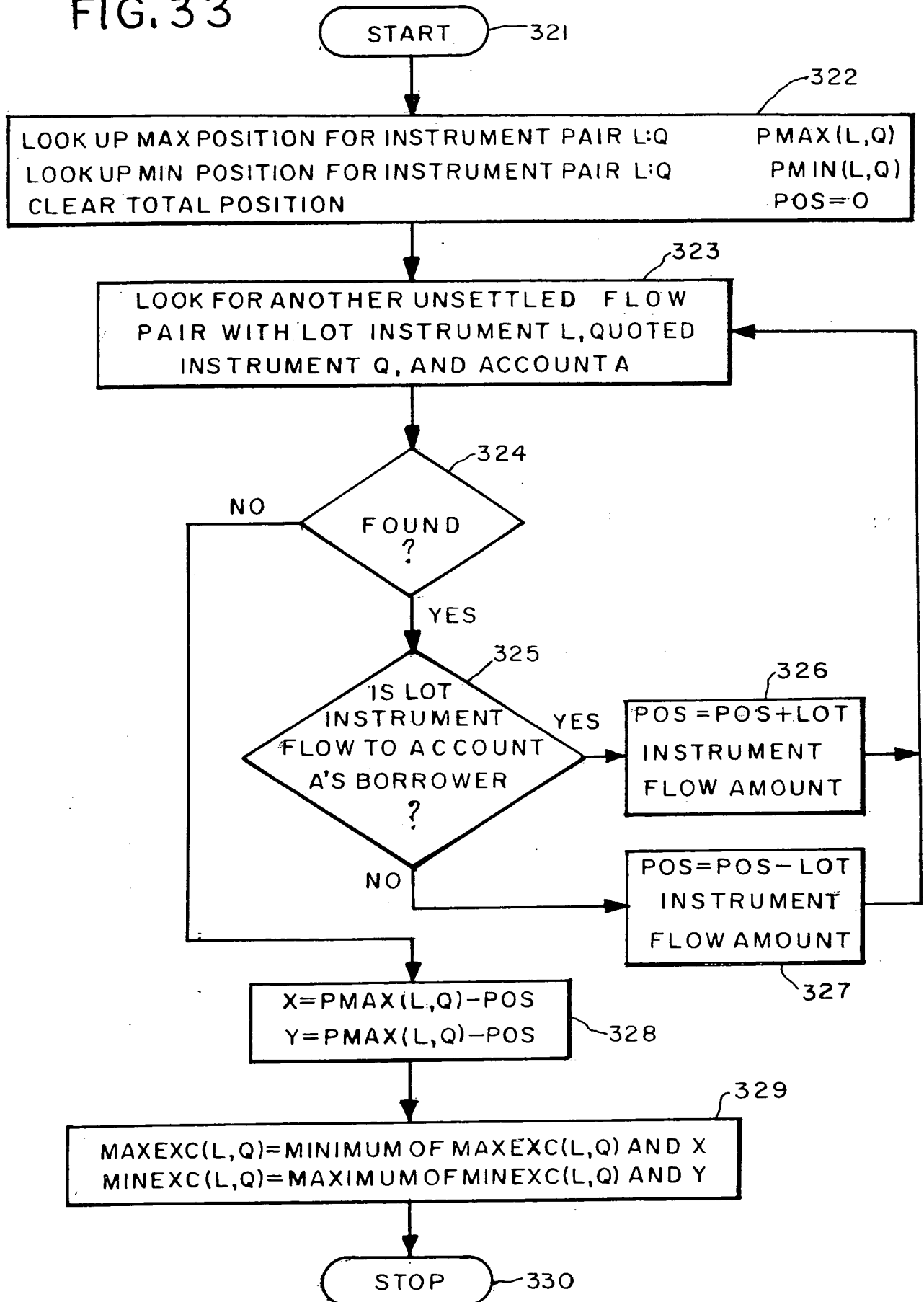


FIG. 34

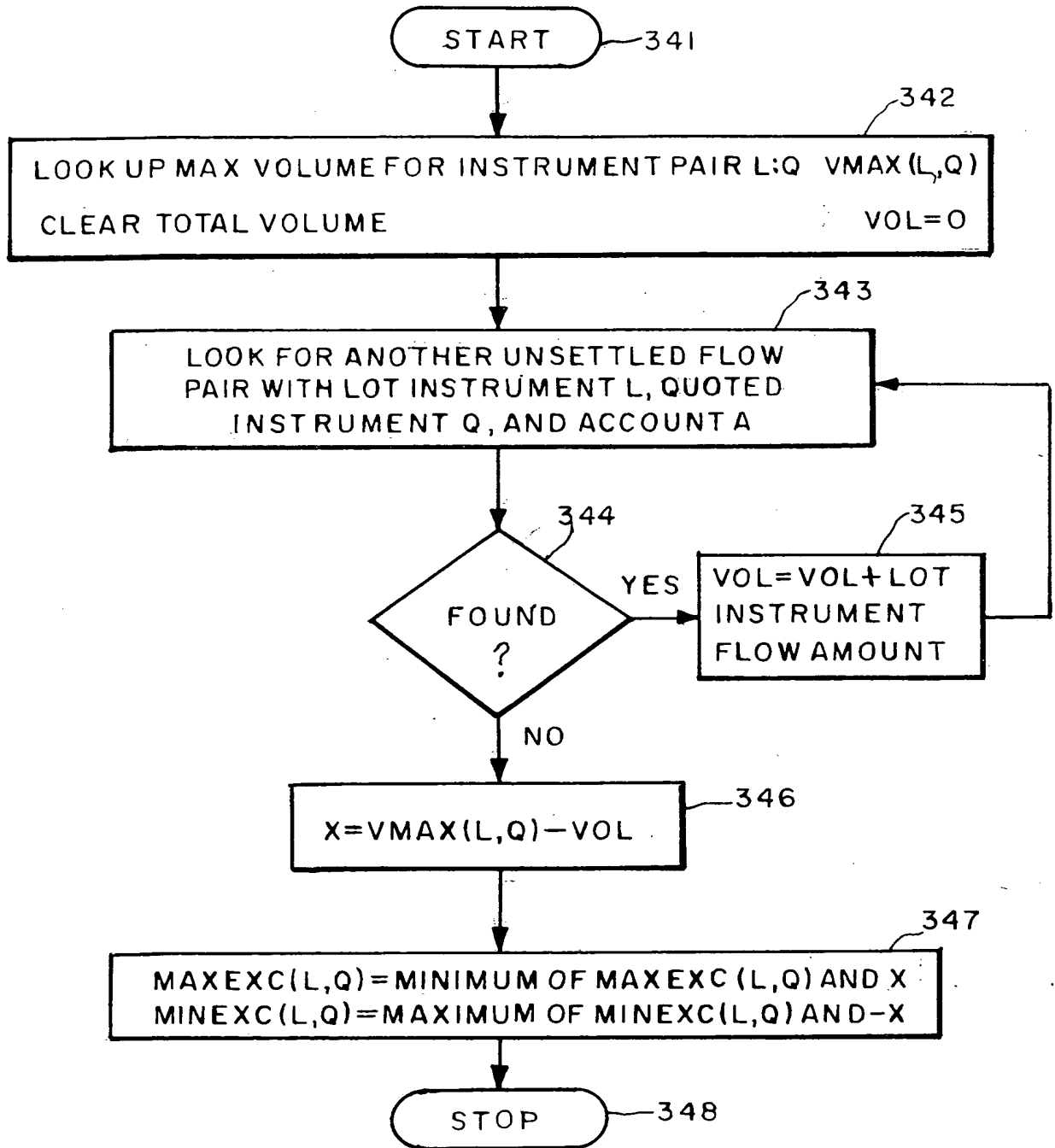


FIG. 35

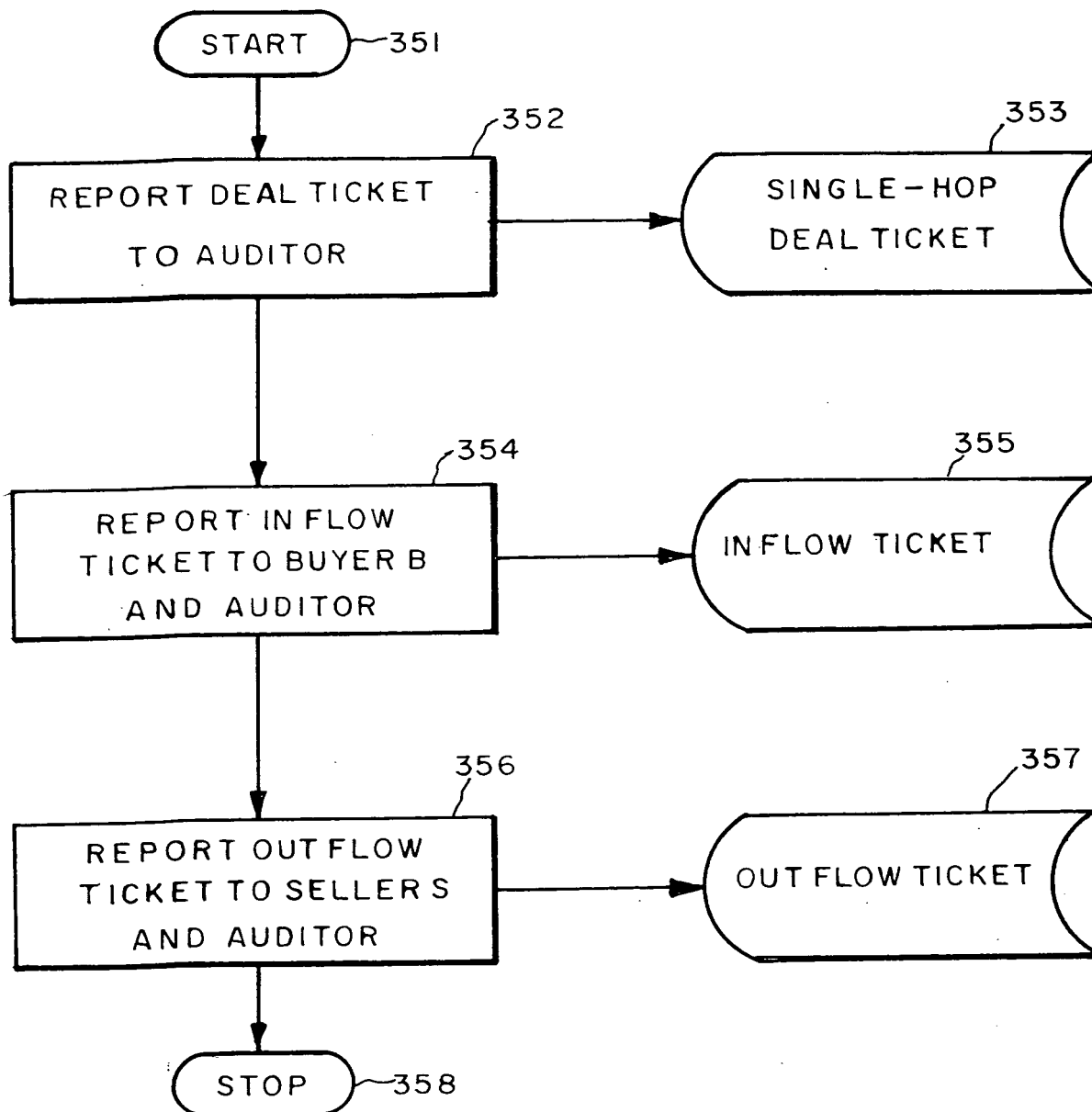


FIG.36

